

FIG. 1

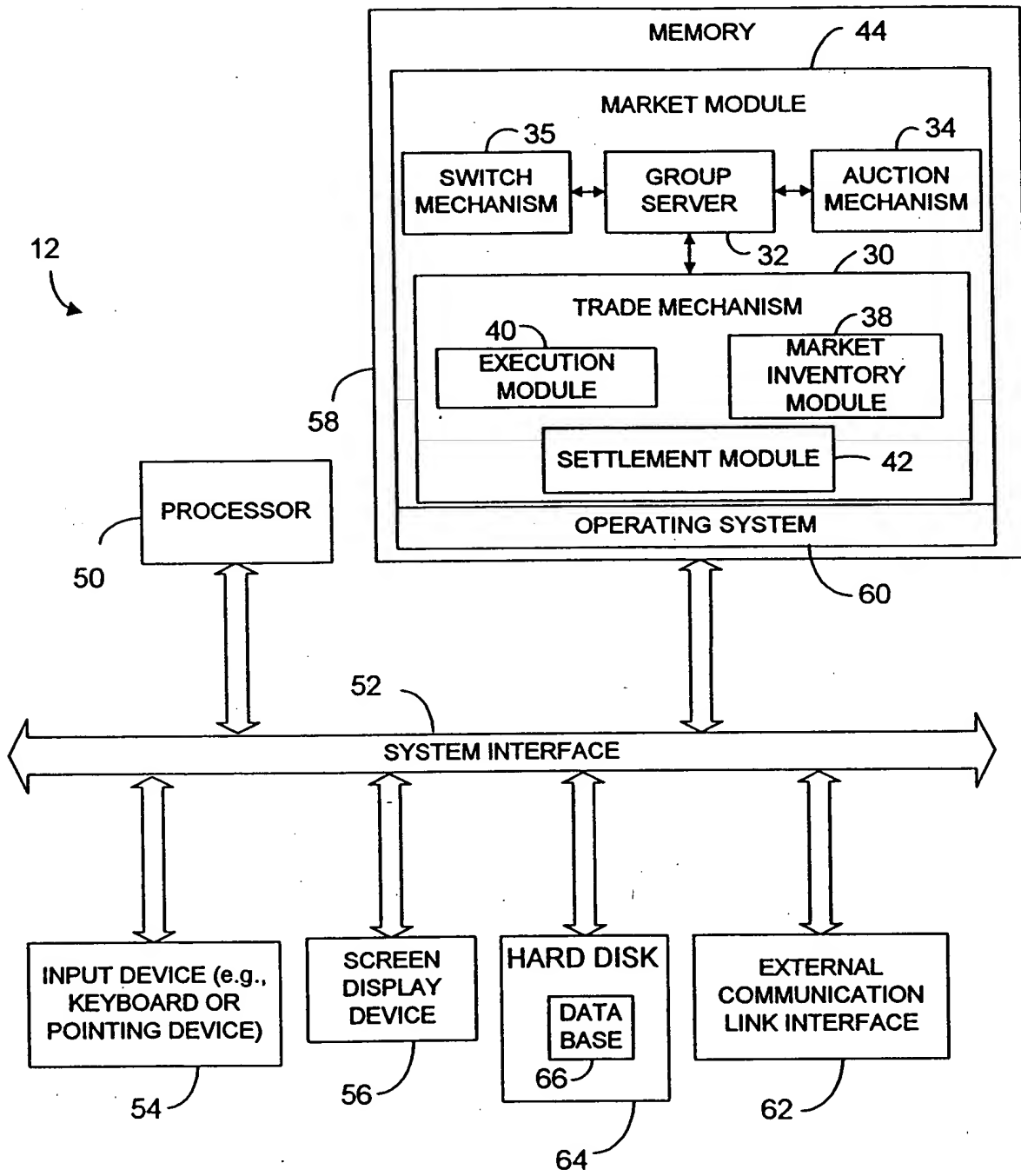


FIG. 2

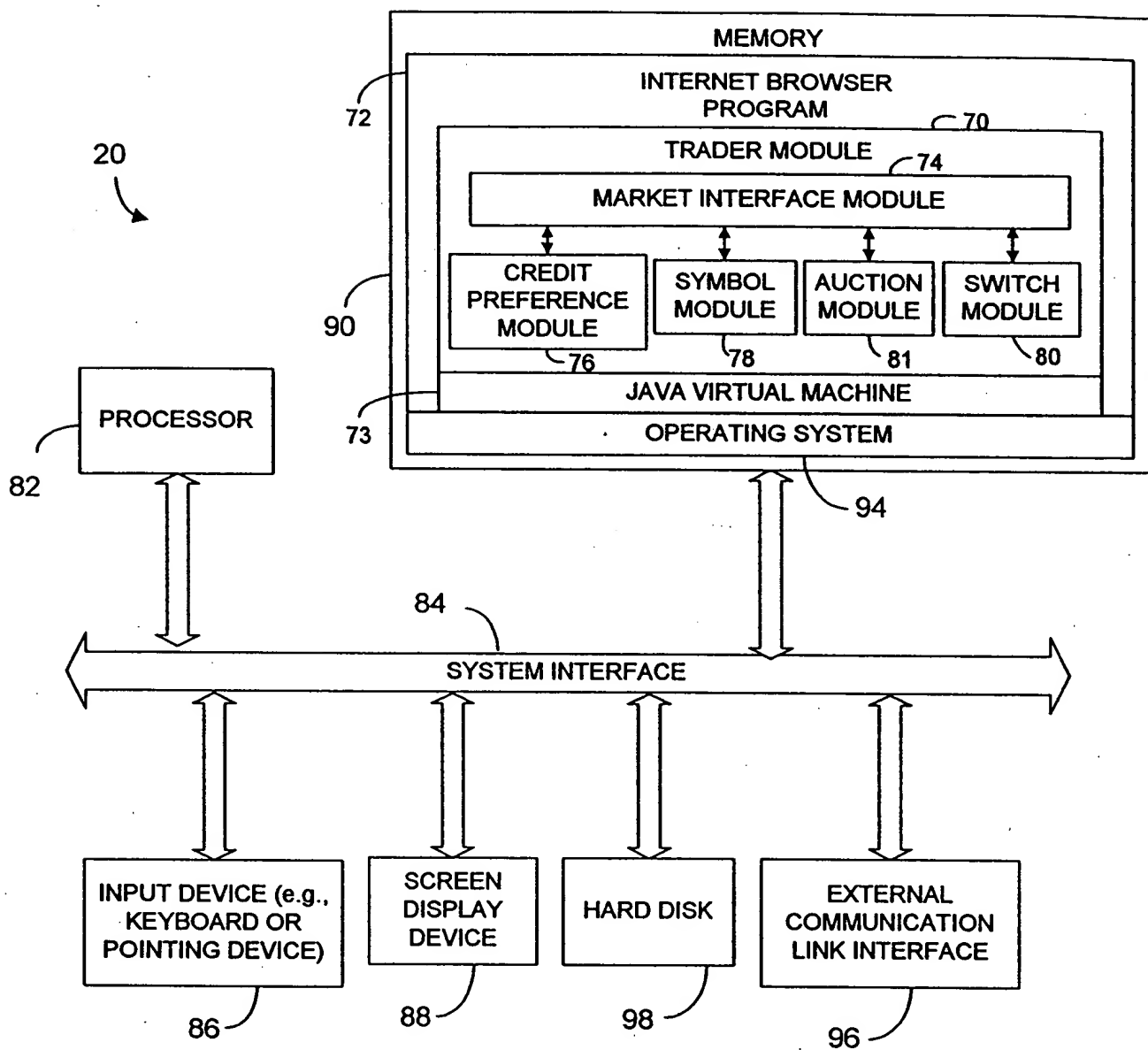


FIG. 3

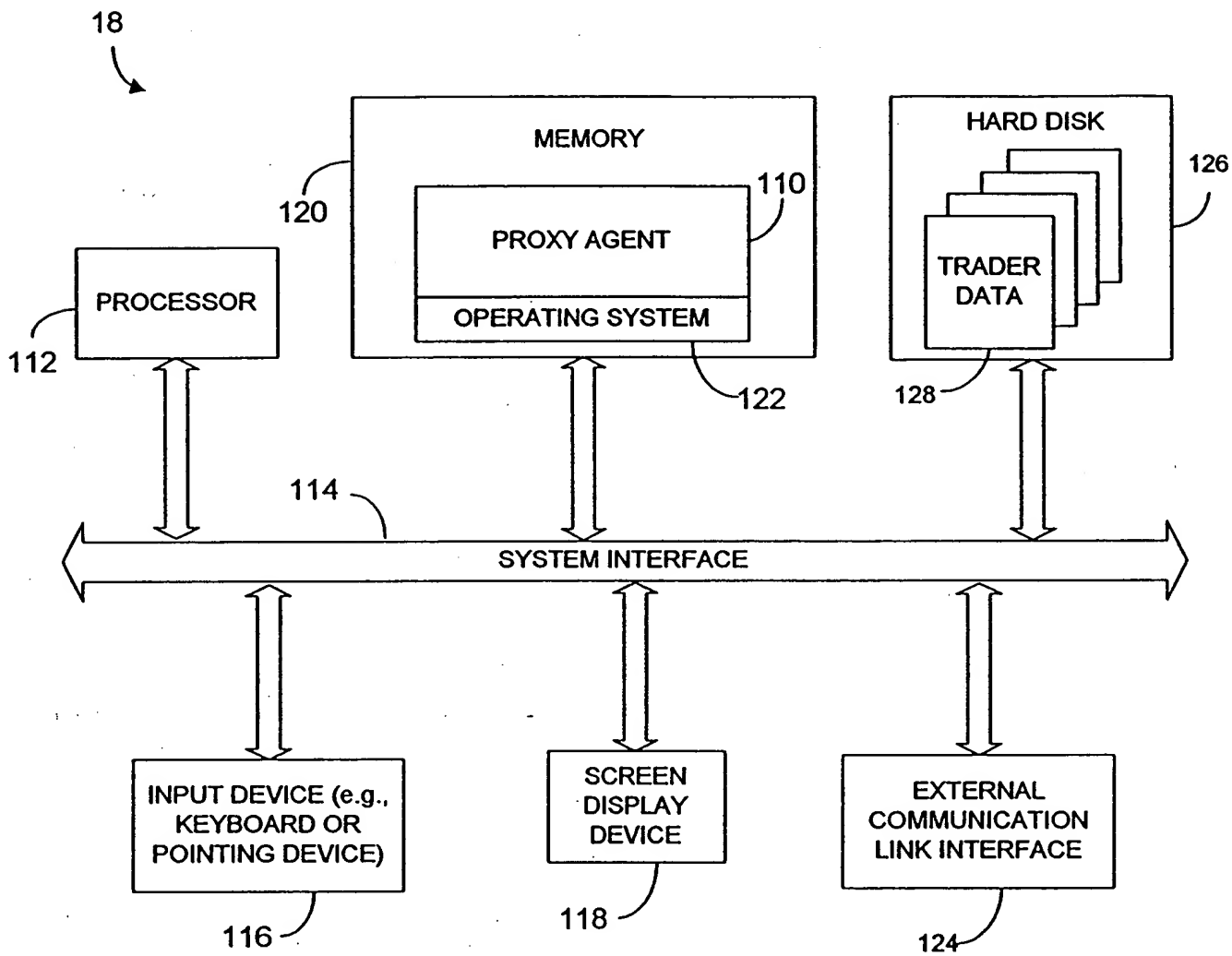


FIG. 4

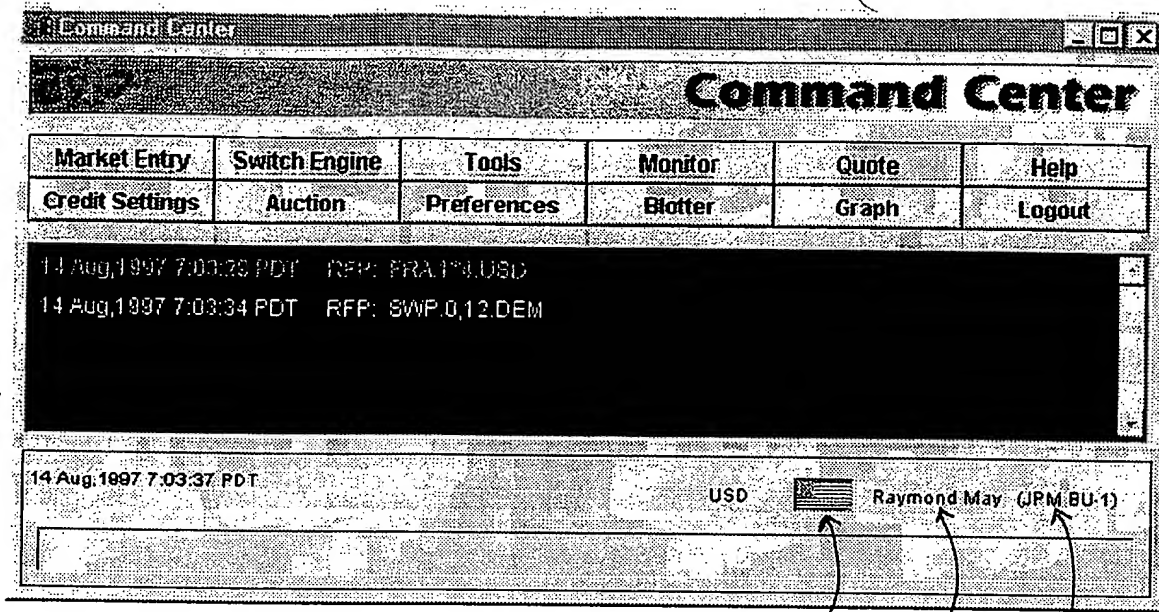


FIG. 5

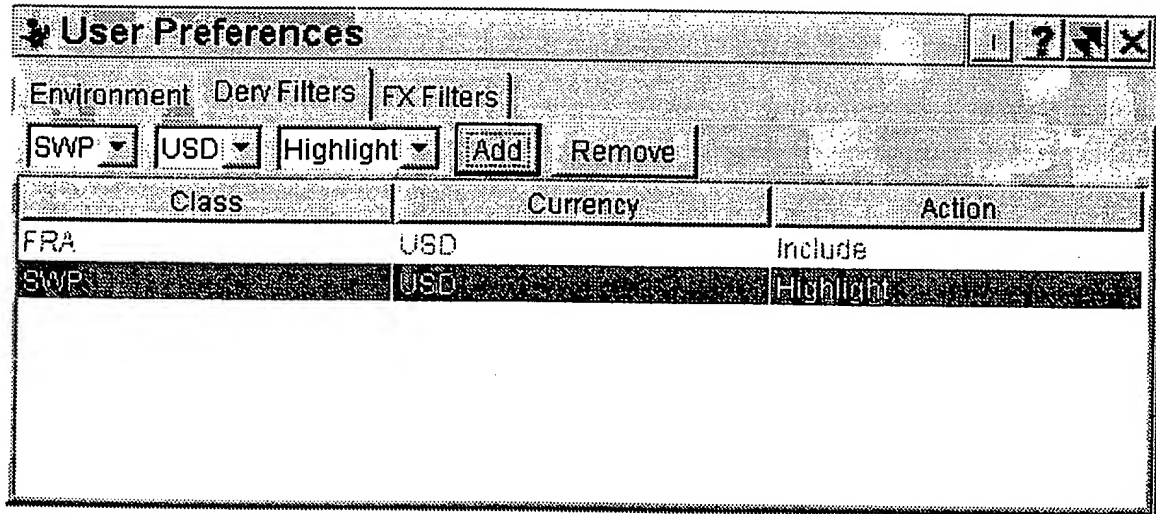


FIG. 6A

005001-81862960

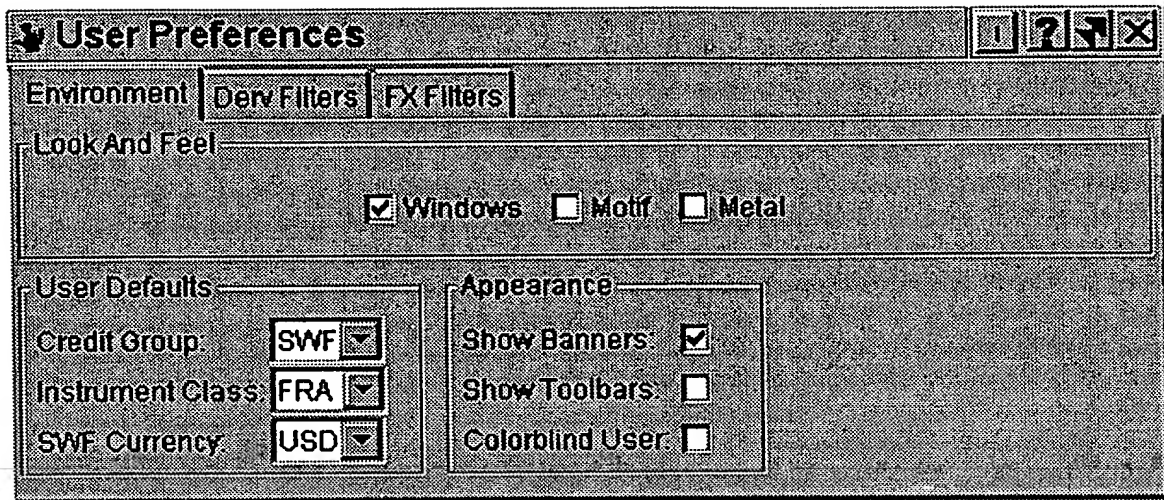


FIG. 6B

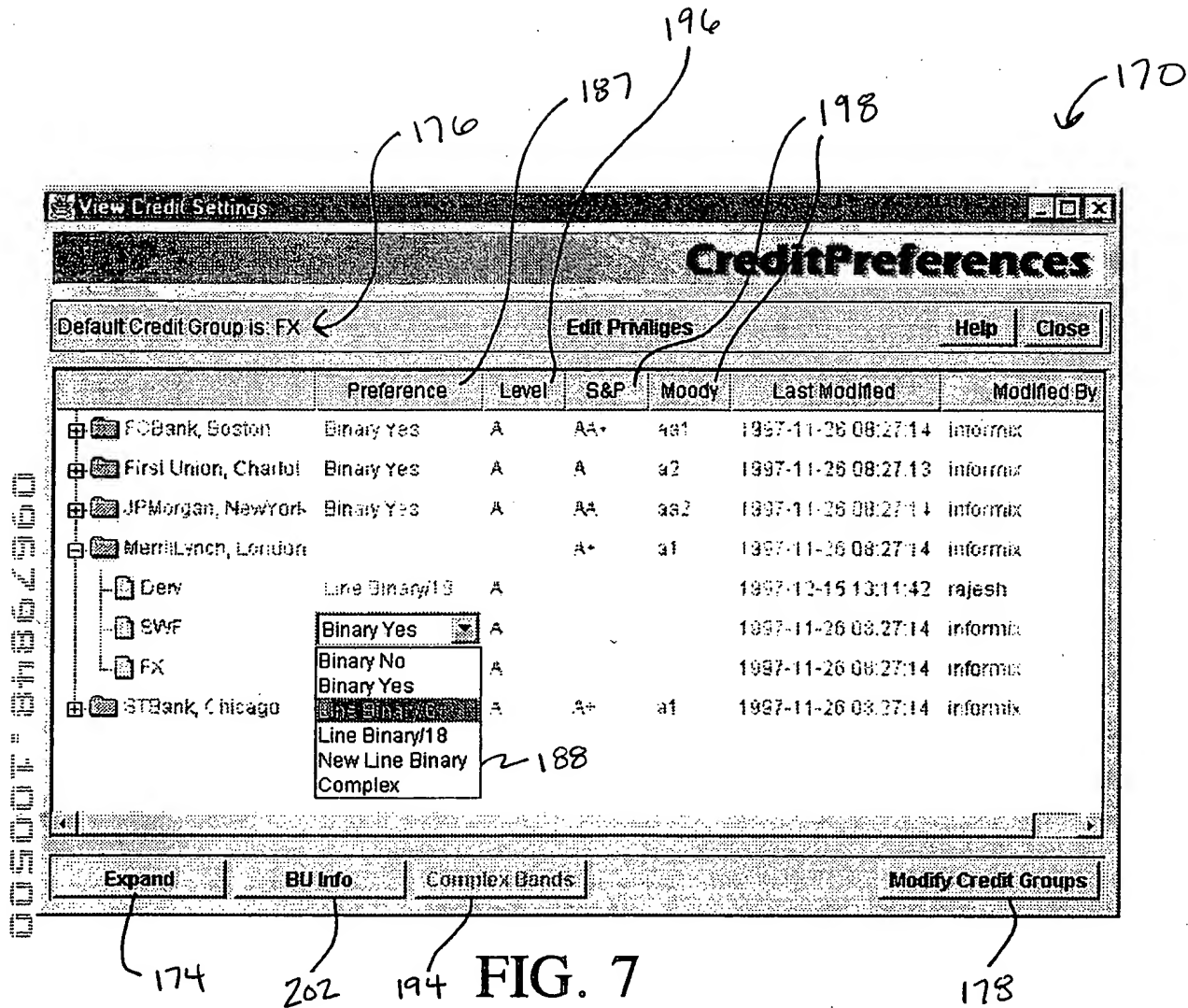


FIG. 7

005001 81862960

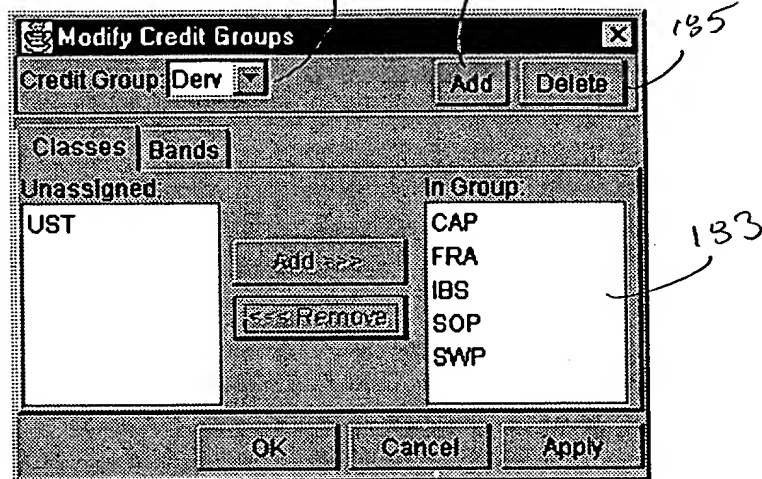


FIG. 8A

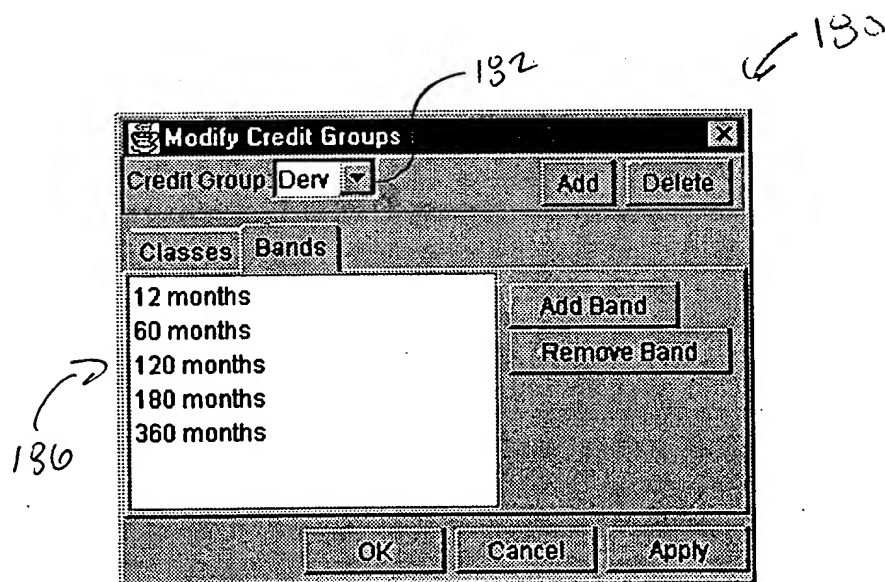
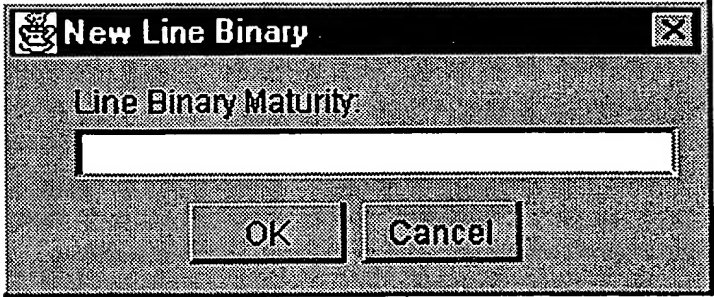


FIG. 8B

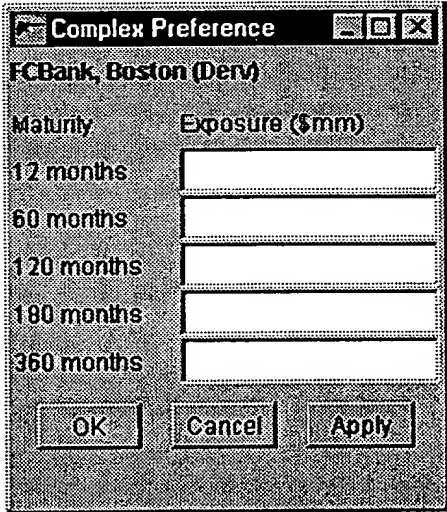
189



A dialog box titled "New Line Binary" with a close button (X) in the top right corner. Below the title bar, the text "Line Binary Maturity:" is followed by a single-line text input field. At the bottom of the dialog are two buttons: "OK" and "Cancel".

FIG. 9A

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A dialog box titled "Complex Preference" with standard window controls (minimize, maximize, close) in the top right corner. Below the title bar, the text "FCBank, Boston (Deriv)" is displayed. The dialog contains two columns: "Maturity" and "Exposure (\$mm)". The "Maturity" column lists five options: "12 months", "60 months", "120 months", "180 months", and "360 months". Each option is aligned with an empty text input field in the "Exposure (\$mm)" column. At the bottom of the dialog are three buttons: "OK", "Cancel", and "Apply".

FIG. 9B

005001-84862960

005007: 87862960

First Citizens Credit Data

First Citizens ☒ Close

First Citizens

Internal Facility#:

Telephone:

Internal Comments:

Internal reference#:

Internal net MTM:

Internal Gross MTM:

Internal # Deals:

204

FIG. 10

Method	Pref
1	Y/N
A,B,C	

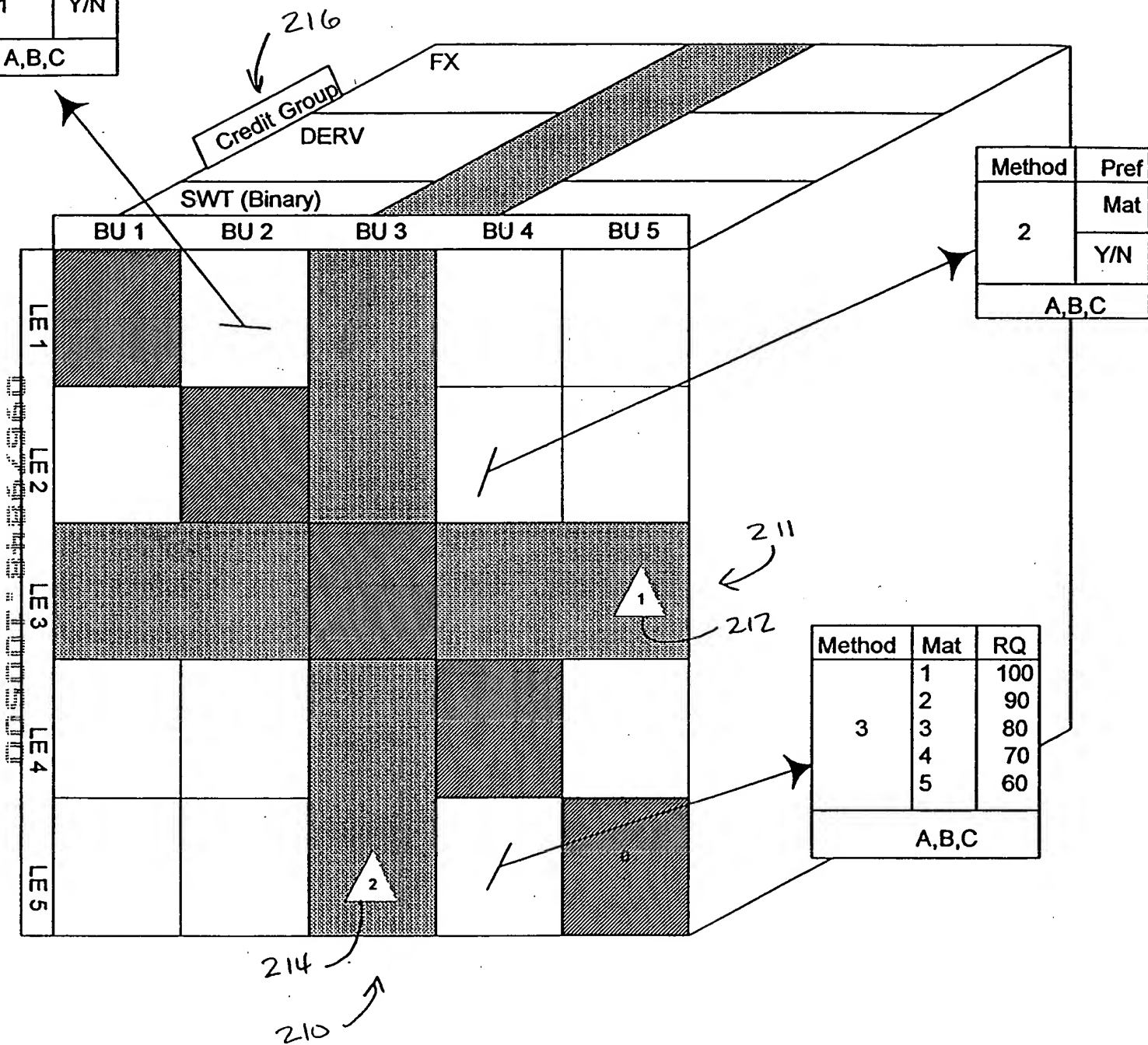


FIG. 11

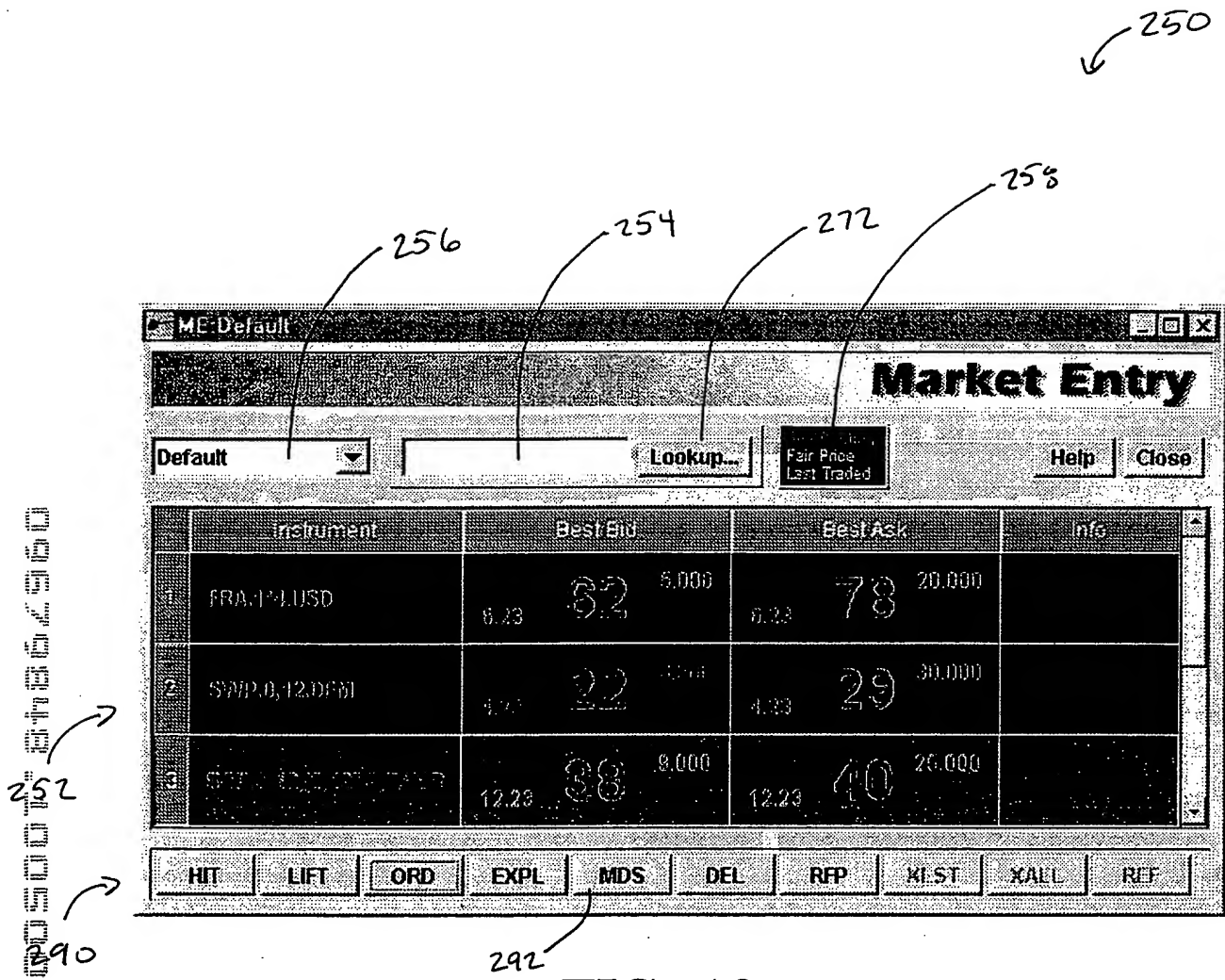


FIG. 12

005001-81852960

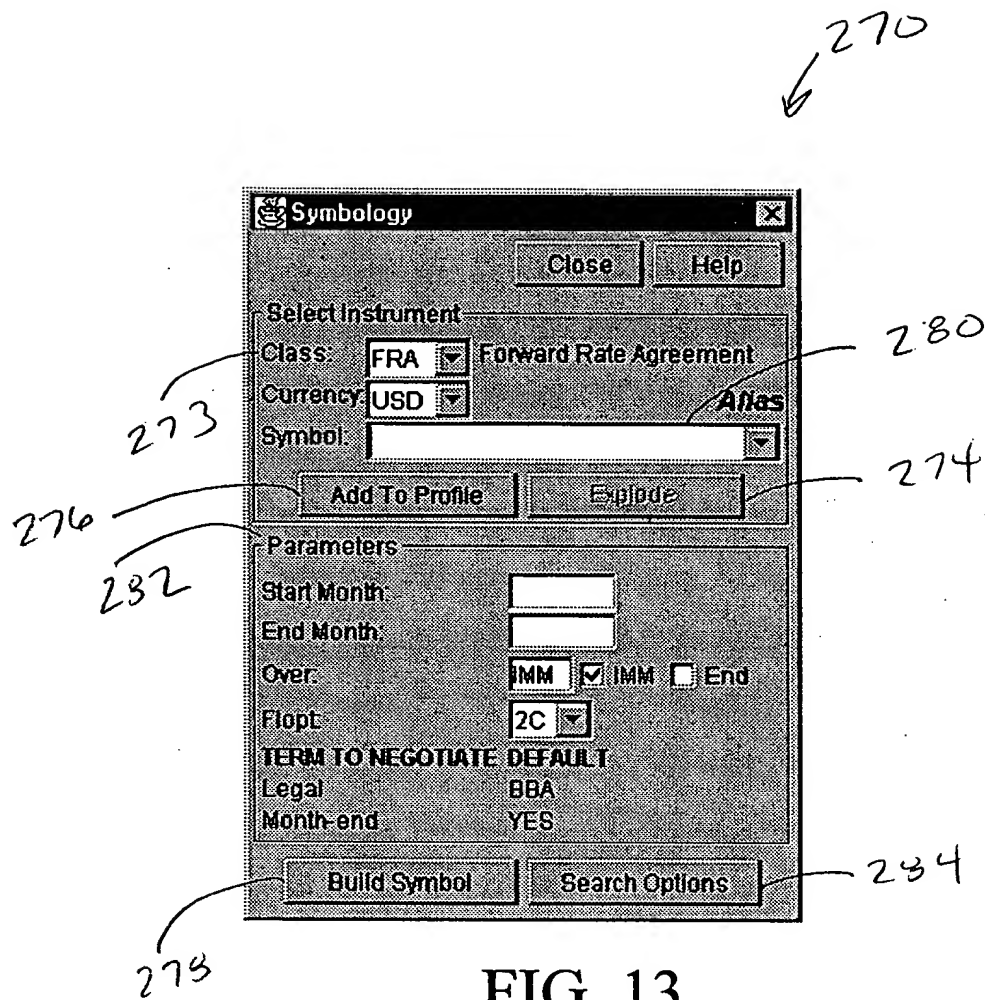
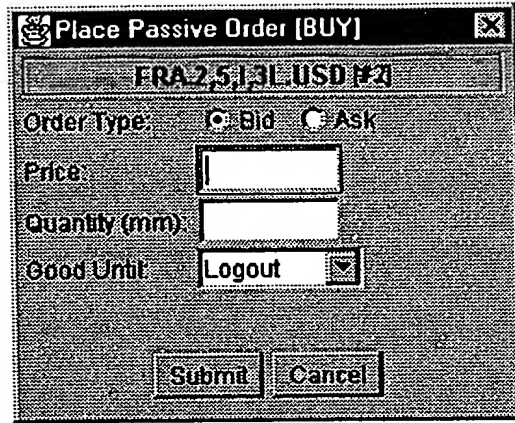


FIG. 13

00500T: 84862960

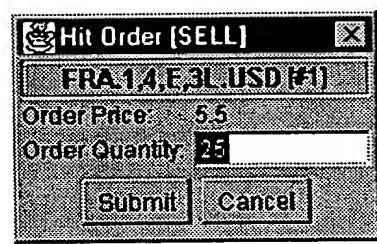
294



A screenshot of a software dialog box titled "Place Passive Order [BUY]". The dialog box has a close button (X) in the top right corner. Below the title bar, there is a text field containing "FRA 2,5,1,3L USD #2". Below this, there are two radio buttons for "Order Type": "Bid" (selected) and "Ask". Below the radio buttons, there are two empty text input fields labeled "Price:" and "Quantity (mm)". Below these fields, there is a "Good Until:" label followed by a dropdown menu showing "Logout" and a small square icon. At the bottom of the dialog box, there are two buttons: "Submit" and "Cancel".

FIG. 14A

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A screenshot of a software dialog box titled "Hit Order [SELL]". The dialog box has a close button (X) in the top right corner. Below the title bar, there is a text field containing "FRA 1,4,E,3L USD #1". Below this, there are two text input fields: "Order Price:" with the value "5.5" and "Order Quantity:" with the value "25". At the bottom of the dialog box, there are two buttons: "Submit" and "Cancel".

FIG. 14B

00500T" 010602900

302

FRA 1*4 USD					
Market Details					
FRA 1*4 USD			Help Close		
	Bid Quantity	Bid Price	Ask Price	Ask Quantity	
			8.2380	12,000,000	A
			8.2378	9,000,000	A
			8.2376	11,000,000	A
	6.2362				
A	12,000,000	6.2361			
Fair Price 7.455		Spread 0.352		Last Traded 7.455	
HIT	LIFT	ORD	EXPL	DEL	RFP
XLST	XALL	REF			

304

306

303

FIG. 15

320

Outstanding Orders							
Submit All		Refer All		Cancel All		Cancel	
						Help Close	
Status	Symbol	Order Type	Price	Quantity	Fair Price	Good Until	Submit
OPNX	FRA1*4.USD	Buy	6.2362	5,000,000		LOGOUT	SUBMIT
OPNX	FRA1*4.USD	Buy	6.2361	12,000,000		LOGOUT	SUBMIT
OPNX	FRA1*4.USD	Sell	6.2378	11,000,000		LOGOUT	SUBMIT
OPNX	FRA1*4.USD	Sell	6.2378	9,000,000		LOGOUT	SUBMIT
OPNX	SWP.0.12.DEM	Buy	4.2322	8,000,000		LOGOUT	SUBMIT
OPNX	SOP.0.12.[0.12].P.7.USD	Buy	12.2338	9,000,000		LOGOUT	SUBMIT
OPNX	SOP.0.12.[0.12].P.7.USD	Sell	12.2340	25,000,000		LOGOUT	SUBMIT

FIG. 16

330

Client Monitor										
Symbol	Action	Price	Quantity	Counterparty	Commission	Status	Process Flow	Settlement ID	Moment	RQ
FRA1.4.E3LUSD	Sell	12.0000	1,000,000	MOT New York	TBA	TSA	TSA	TBA	0.000	0.000

FIG. 17

005007-87862960

340

Execution Notification

Action: You Sell

Instrument: UST.10,6[1/4],FEB,07.USD

Counterparty: Morgan Guaranty Trust, Lon

Quantity: 10,000,000

Price: 105.140625

Execution ID: E-19980507134120-9

Will-Do-More

Counterparty may submit will-do-more

342

344

346

Submit

Reject

29

Close

FIG. 18

350

Action: You Buy

Instrument: SWP.1,12.DEM

Counterparty: JP Morgan

Quantity: 3,000,000

Price: 3.4567

Execution ID: EXN-1223

352

354

356

Term	Current Value	Default Value
Legal:	BBA	ISDA
Month-end:	YES	YES
First-Setting:	3.2312	3.2312
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	94.31025	94.31025
Yield:	9.036	9.036
Bond Exchange:		
9% 9/2002		
Volume:	100	100
Price:	93.20316	93.20316
Yield:	9.024	9.024

360

358

Submit

Accept

FIG. 19

The screenshot shows a 'Portfolio' window with a title bar containing a maximize, minimize, and close button. Below the title bar is a menu bar with '1L-USD'. To the right of the menu bar are three buttons: 'Roll', 'Clear', and 'Help'. The main area contains a table with four columns: 'Setting', 'Inputed(mm)', 'Traded(mm)', and 'Net(mm)'. The table has seven rows of data. At the bottom of the window are three buttons: 'OK', 'Cancel', and 'Apply'. Handwritten annotations with arrows point to various parts of the window: 330 points to the title bar area, 332 points to the '1L-USD' menu bar, 334 points to the 'Roll' button, 335 points to the 'Clear' button, 339 points to the 'Help' button, 336 points to the table area, and 381 points to the 'Apply' button.

Setting	Inputed(mm)	Traded(mm)	Net(mm)
Mon, Sep 8	15	25	10
Tue, Sep 9	-5	25	20
Wed, Sep 10	5	25	30
Thu, Sep 11	15	25	40
Fri, Sep 12	25	25	50
Mon, Sep 15	35	25	60
Tue, Sep 16	45	25	70

FIG. 20

005001" 81852960

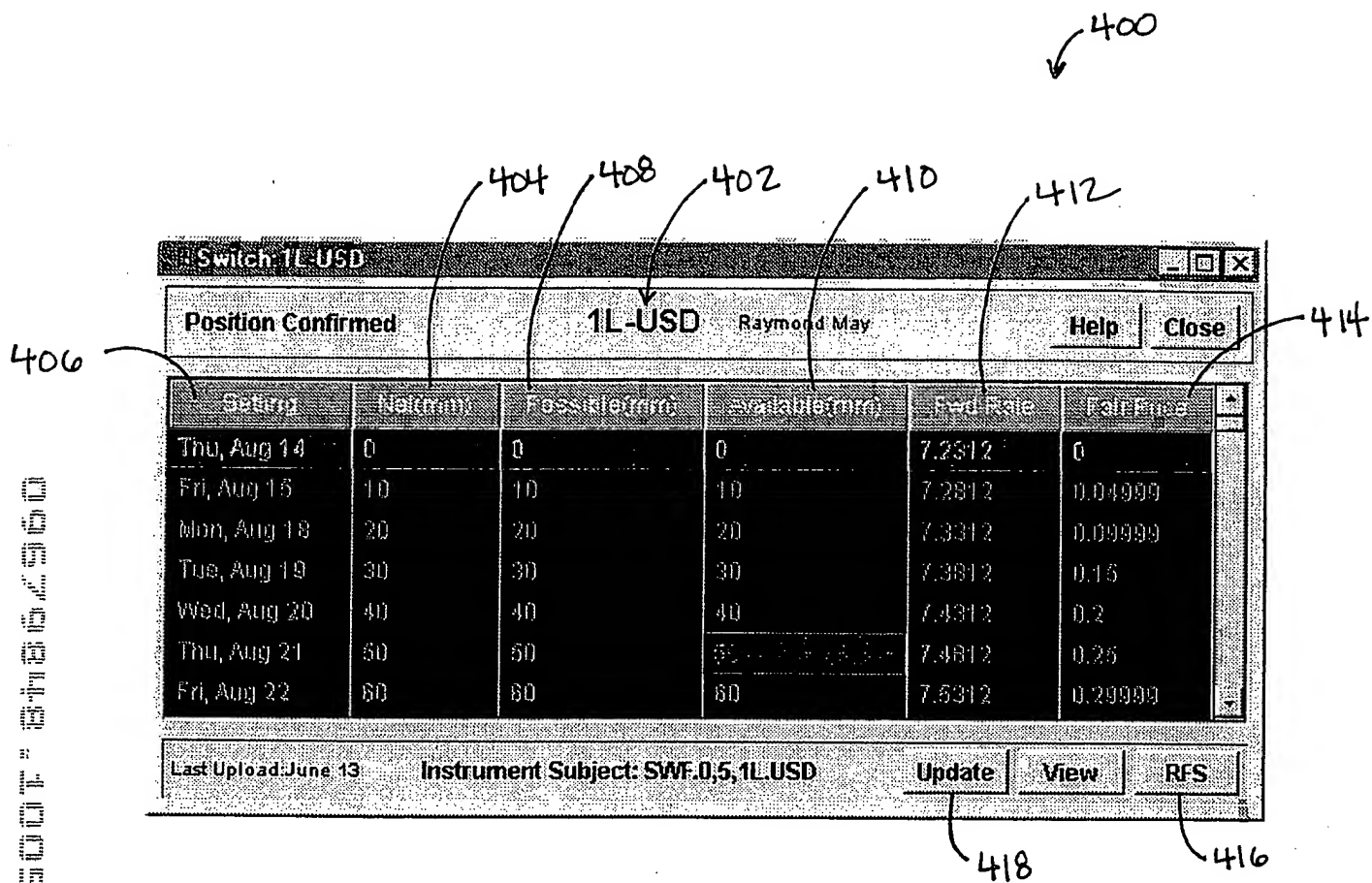


FIG. 21

Auction:null

Auction: Close Times: Aug 13, 3:00 [Help] [Close]

Queued Orders [Add] [Edit] [Cancel] [Submit] [Submit All]

Order ID	Price	Quantity	Action	Comment
*****	3.4355	12,000,000	Bid	Comment 3
*****	3.4354	12,000,000	Bid	Comment 4
*****	3.4365	12,000,000	Ask	Comment 5
*****	3.4364	12,000,000	Ask	Comment 6

Submitted Orders Time Remaining: [Cancel]

Order ID	Price	Quantity	Action	Comment
ORD-1	3.4353	12,000,000	Bid	Comment 1
ORD-2	3.4366	12,000,000	Ask	Comment 1

FIG. 22A

Switch Auction [C] [X] [A] [?] [F] [X]

ID: SWAUSD1L1 / Open: 5:31 AM Close: 5:37 AM

Flopt-CCY	Status	Date	Position	Results	Rate
1L-USD	FIVE TILL	Thu, May 7	100.0	0.0	
3L-USD	PENDING	Fri, May 8	-100.0	0.0	
6L-USD	PENDING	Mon, May 11	150.0	0.0	
1C-CAD	PENDING	Tue, May 12	200.0	0.0	
3C-CAD	PENDING	Wed, May 13	-250.0	0.0	
		Thu, May 14	0.0	0.0	
		Fri, May 15	0.0	0.0	
		Mon, May 18	0.0	0.0	

FIG. 22B

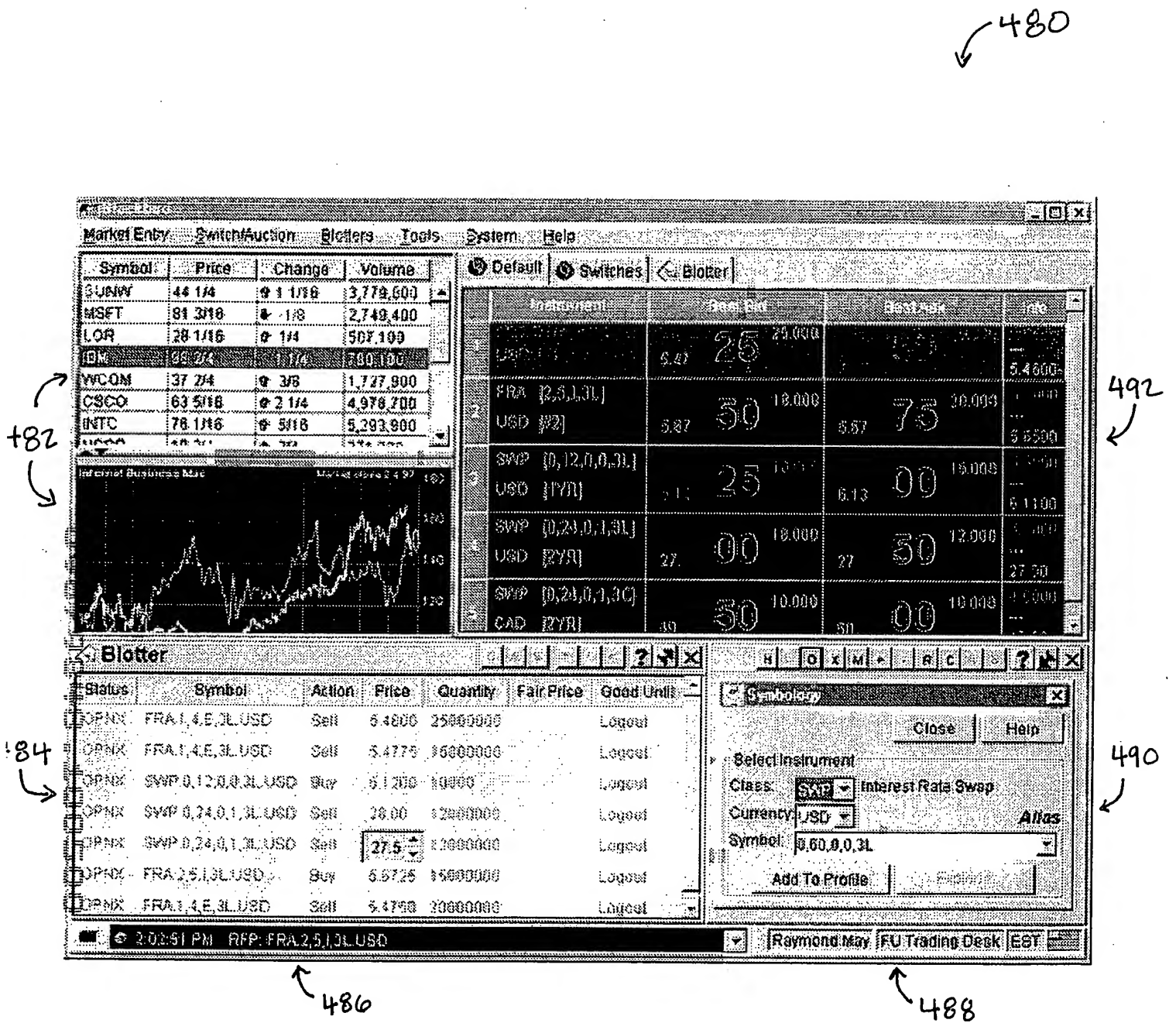


FIG. 23

00507:8482900

502

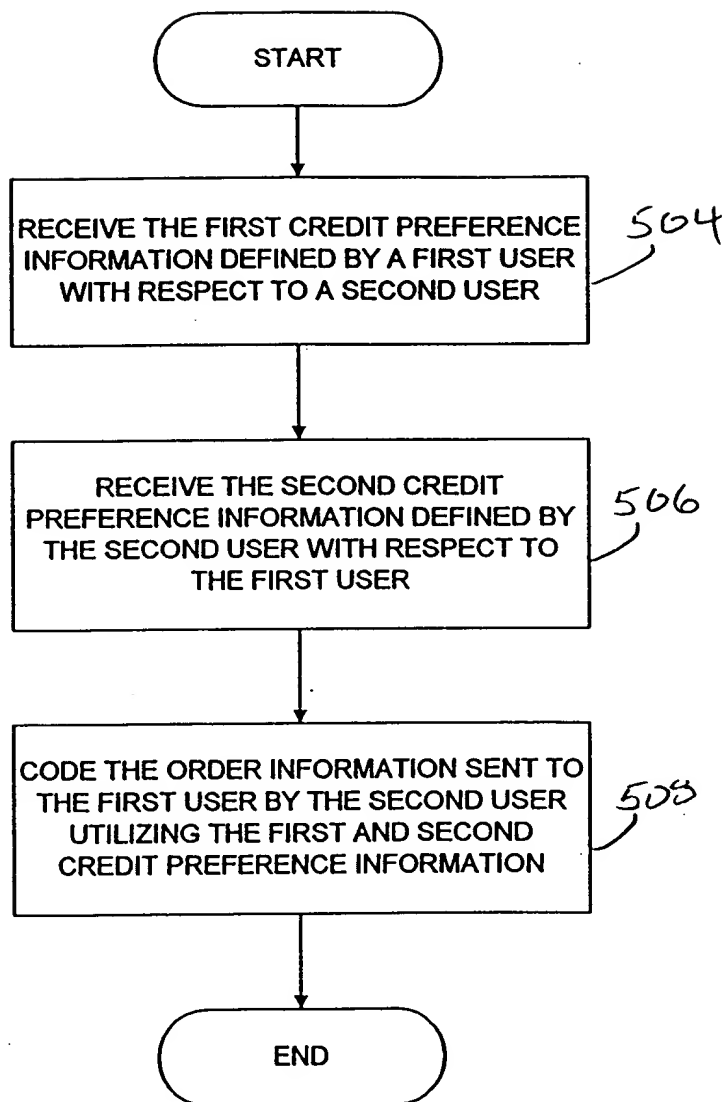


FIG. 24

000007-84862960

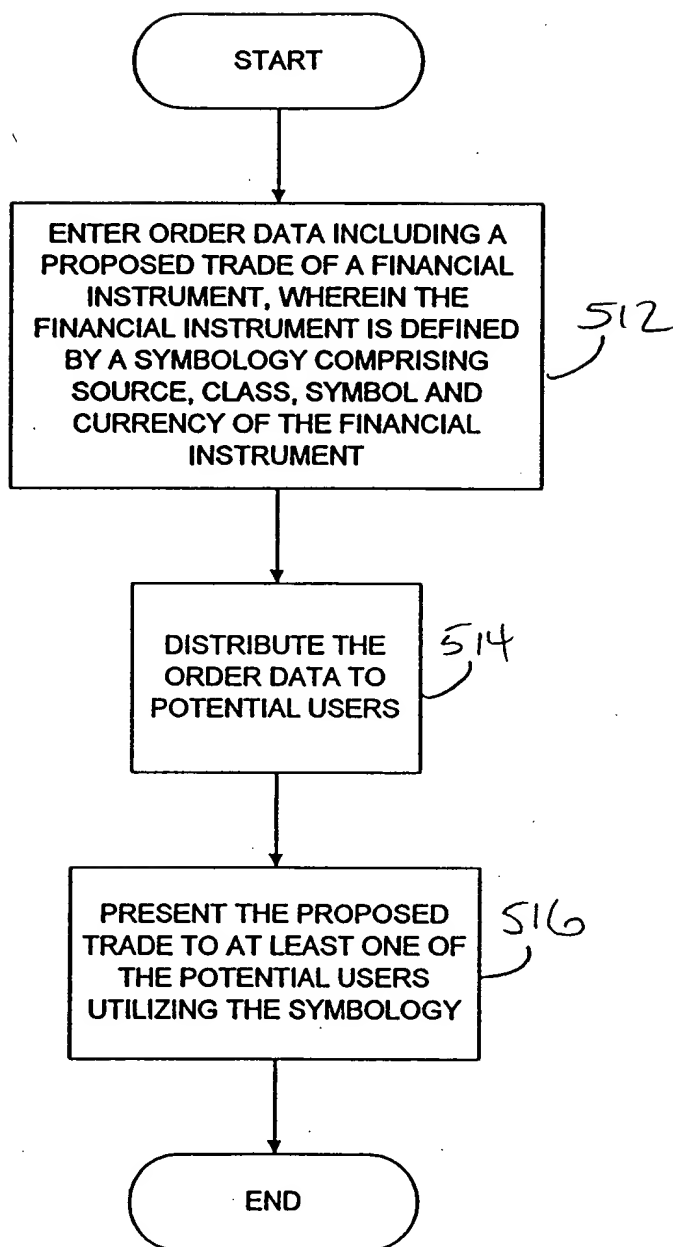


FIG. 25

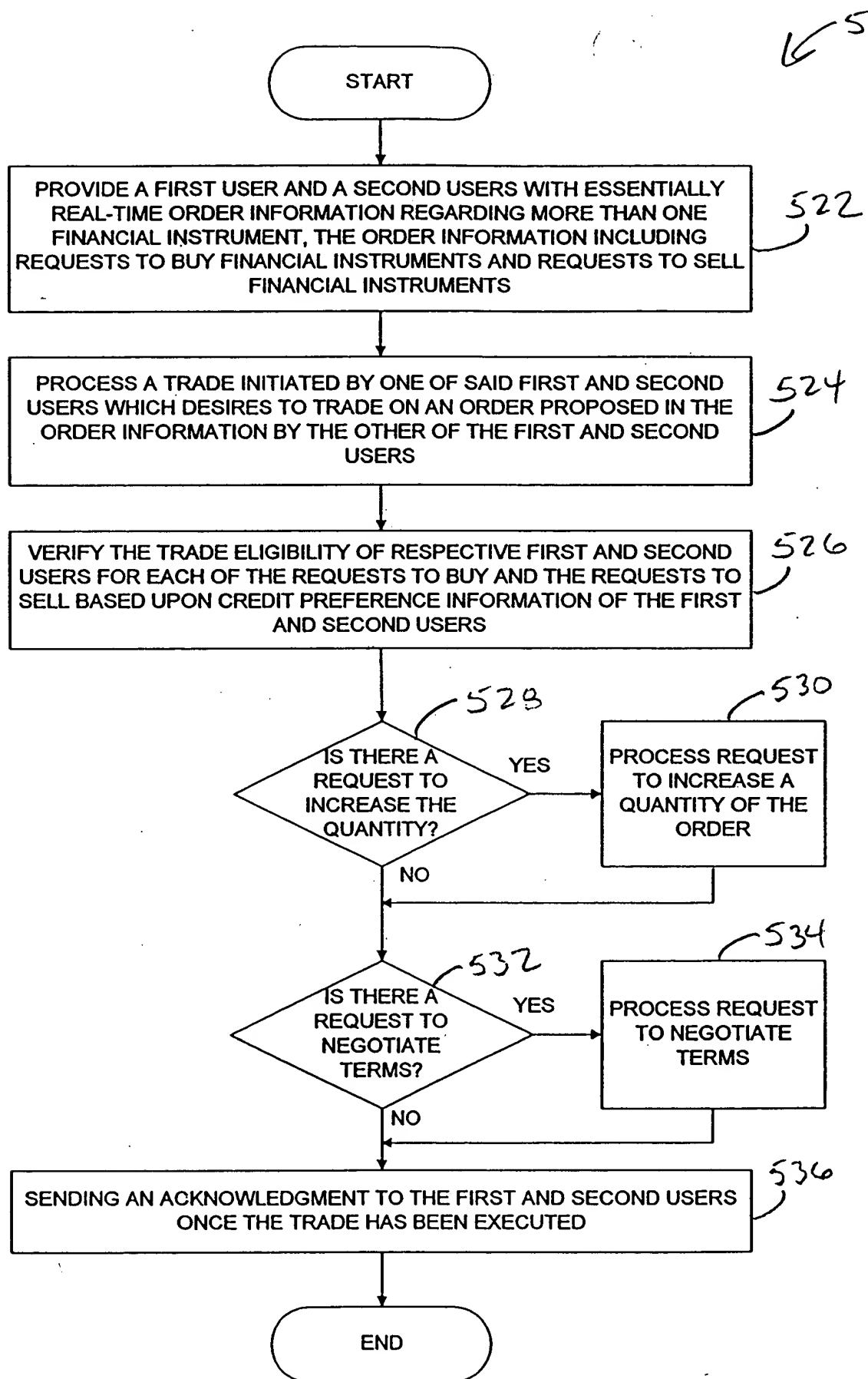


FIG. 26

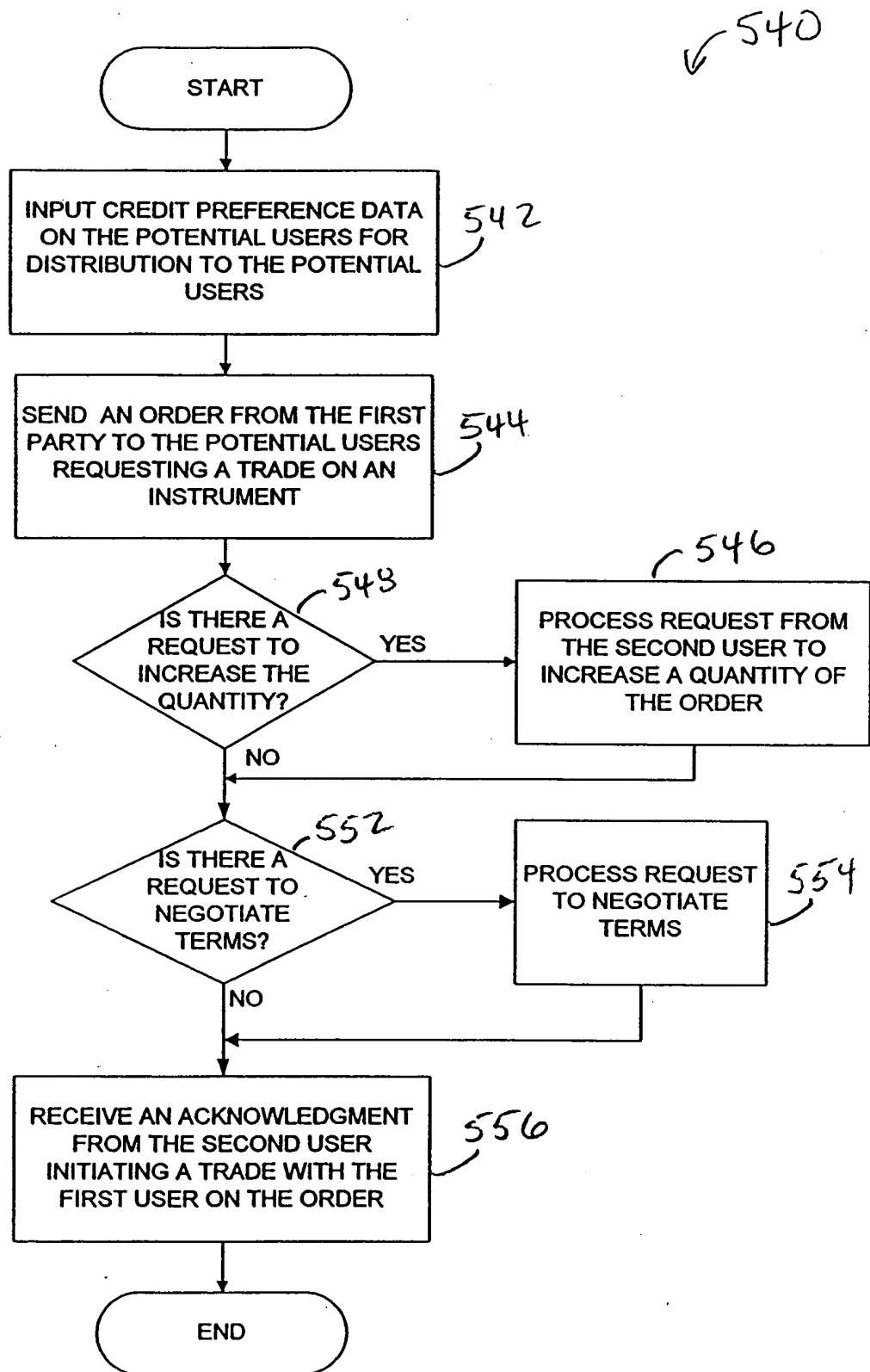


FIG. 27A

005007-84362960

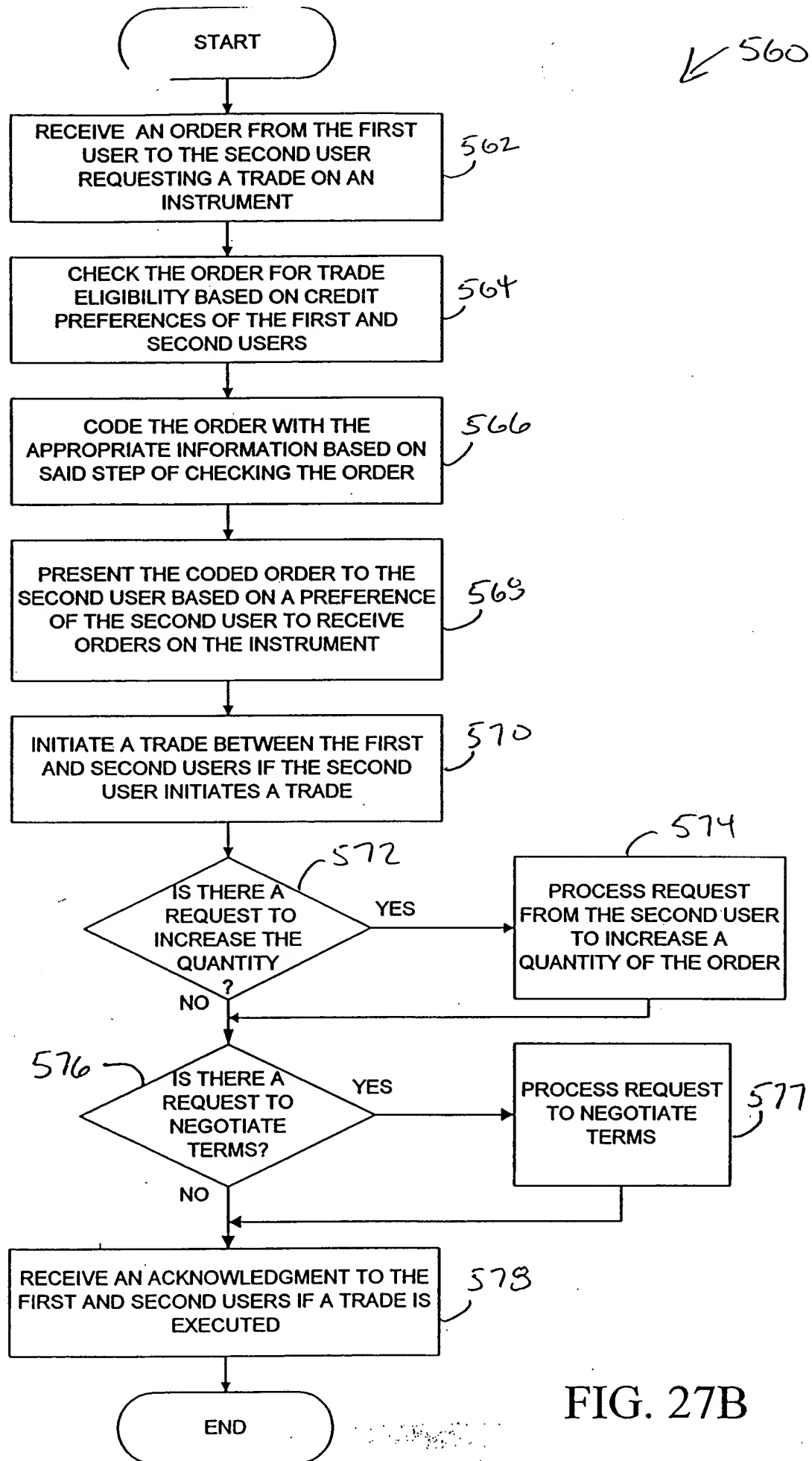


FIG. 27B

005001-31362960

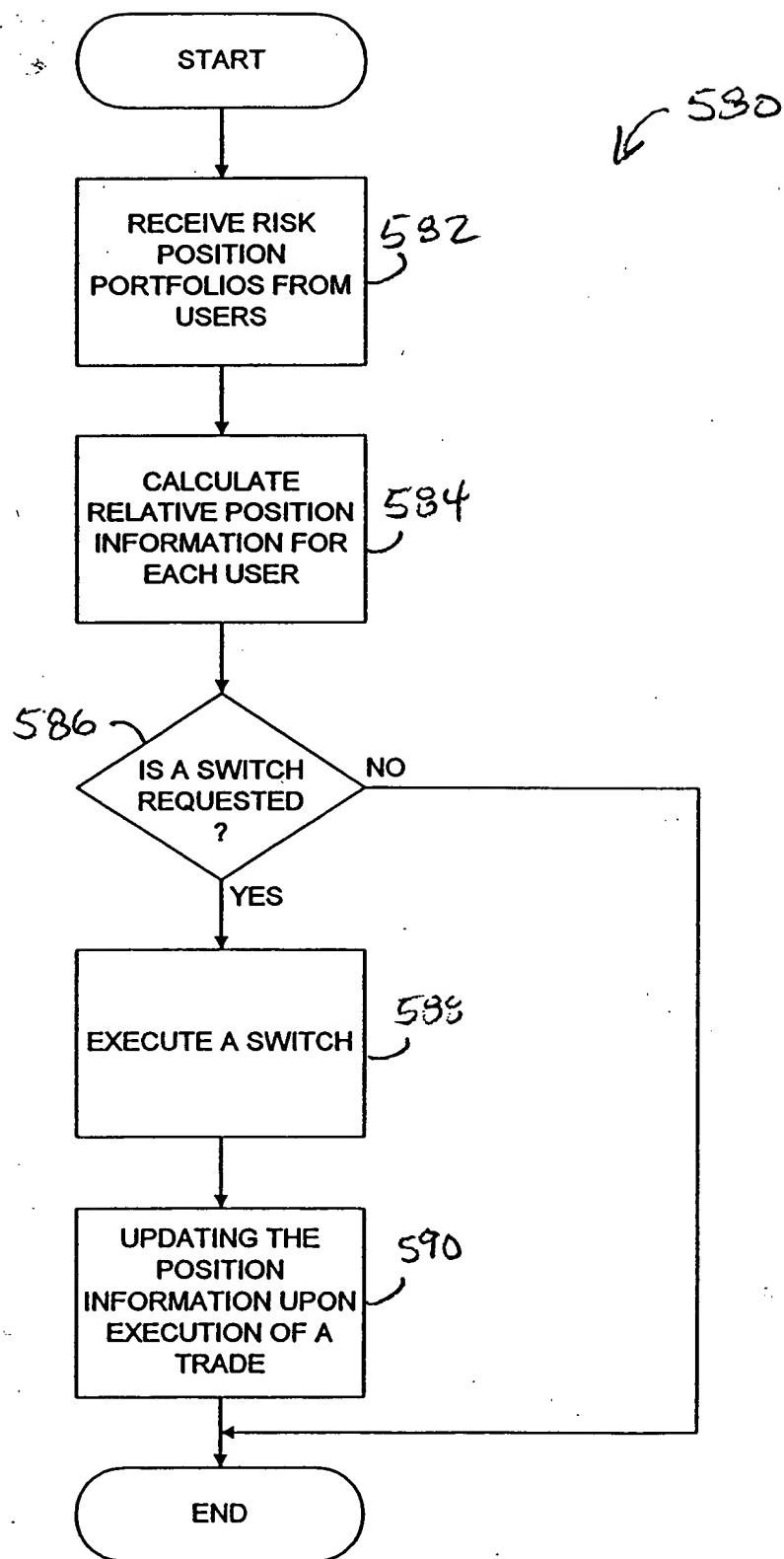


FIG. 28

600

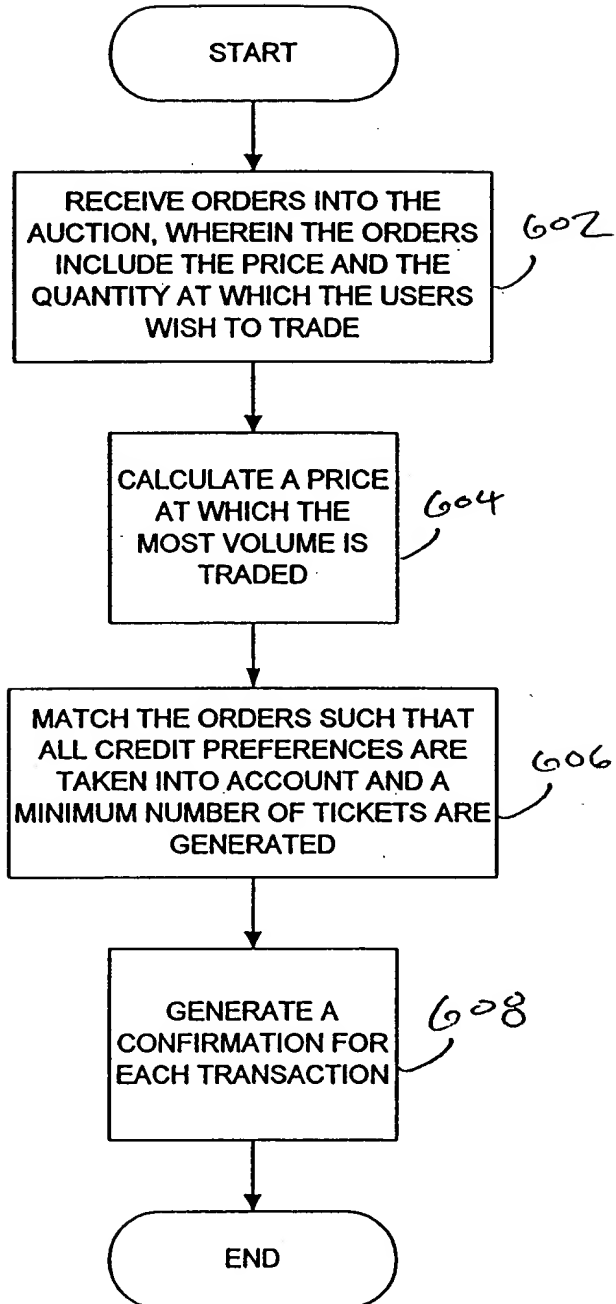


FIG. 29

605007-84362960

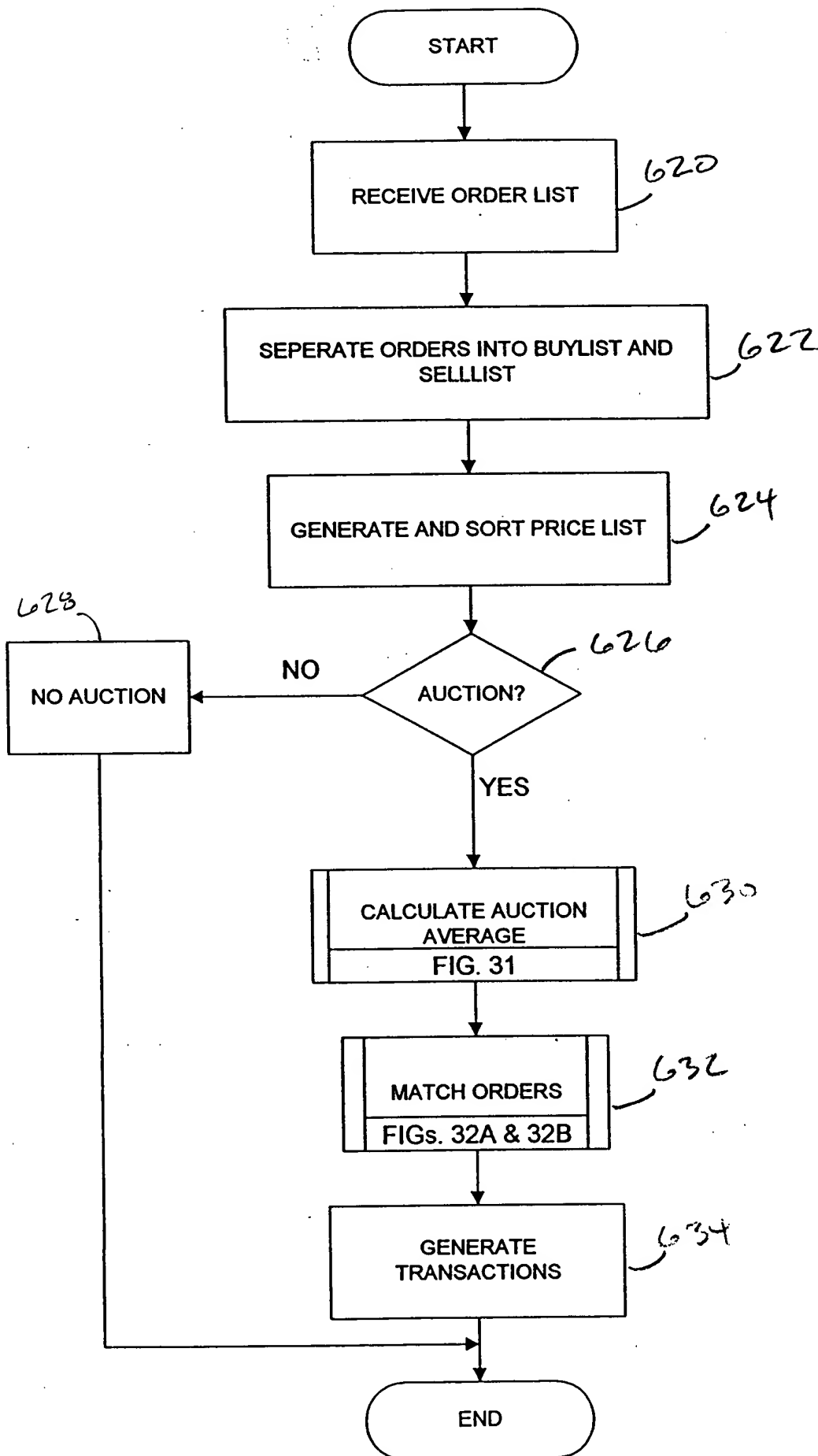


FIG. 30

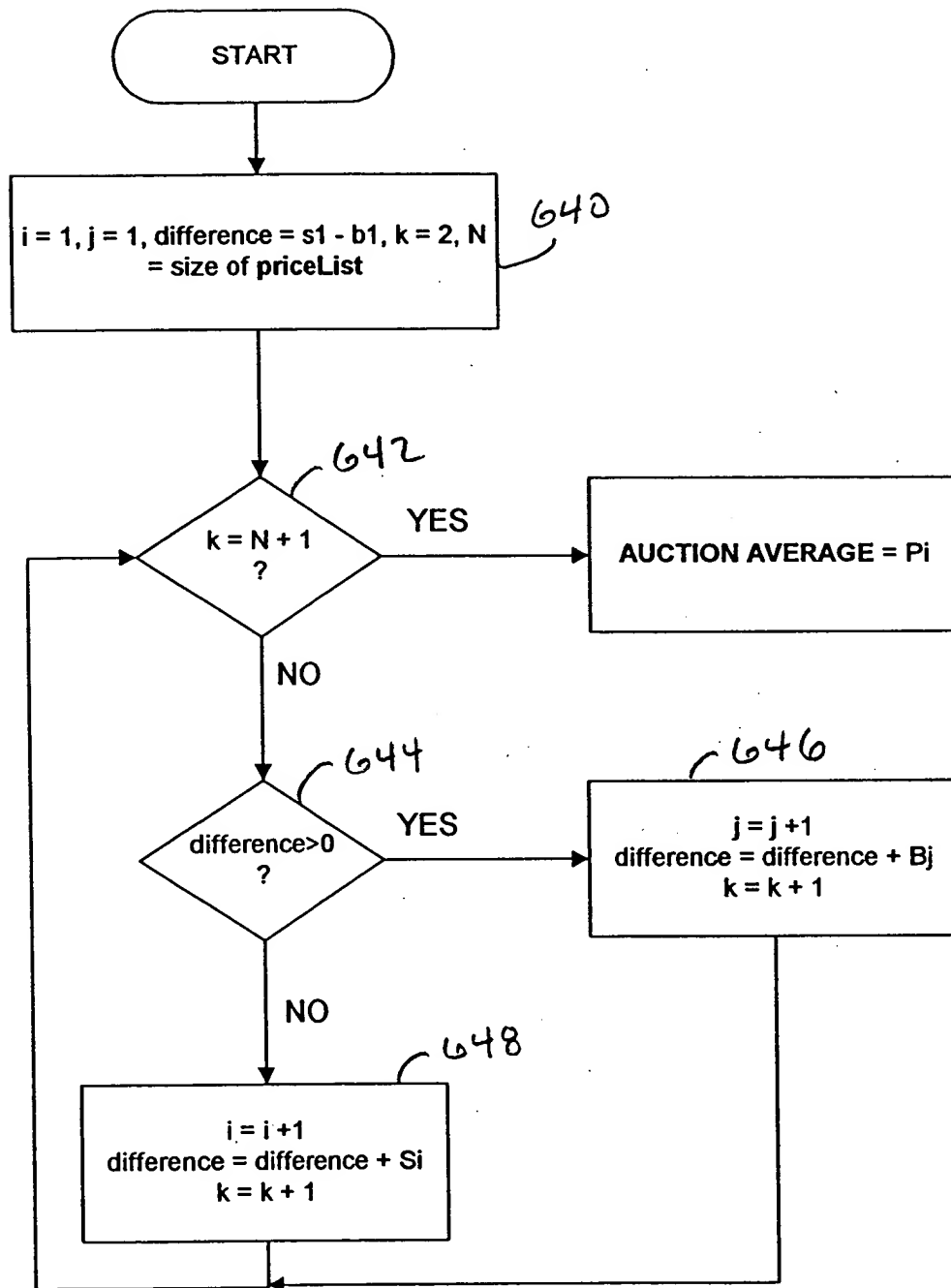


FIG. 31

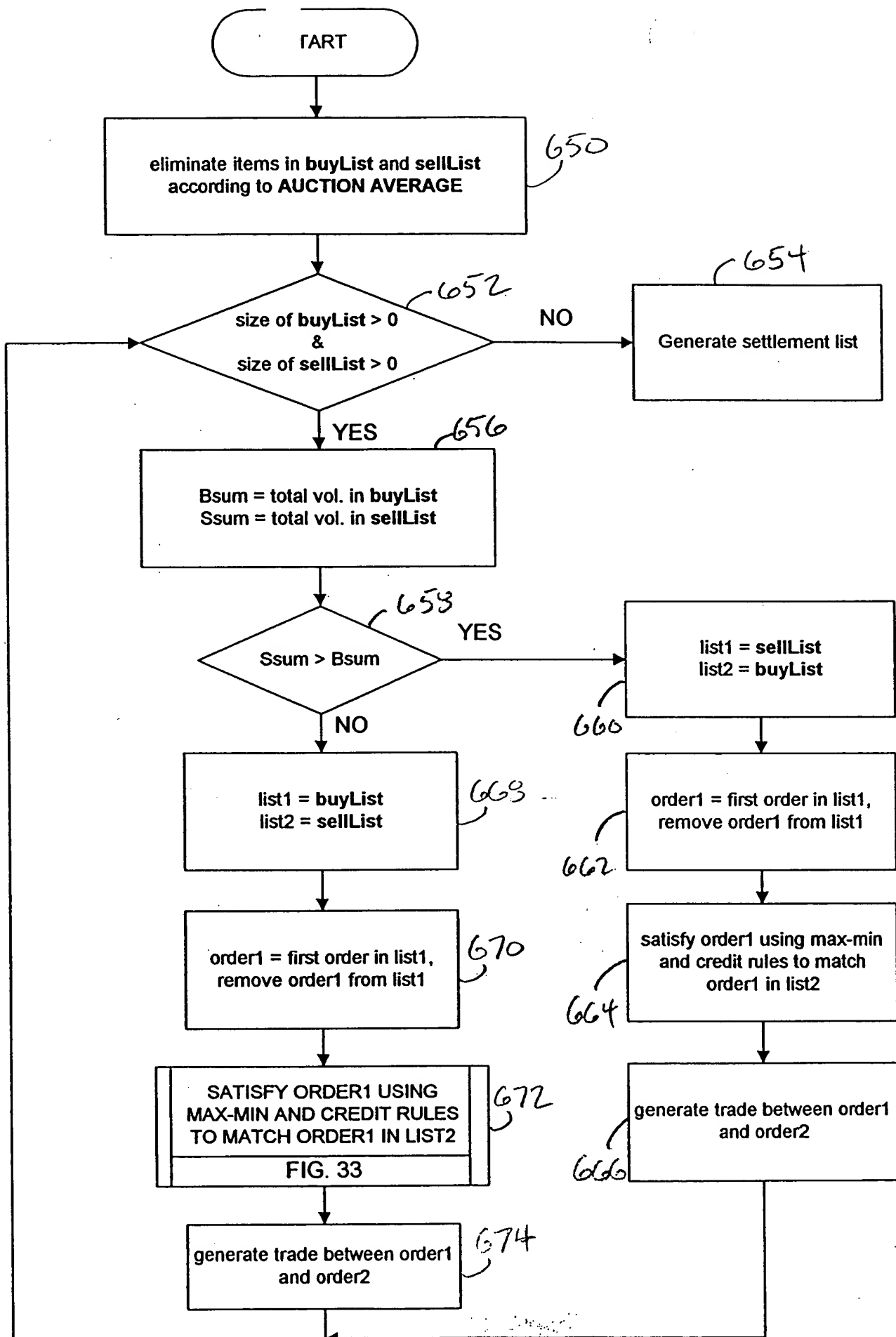


FIG. 32

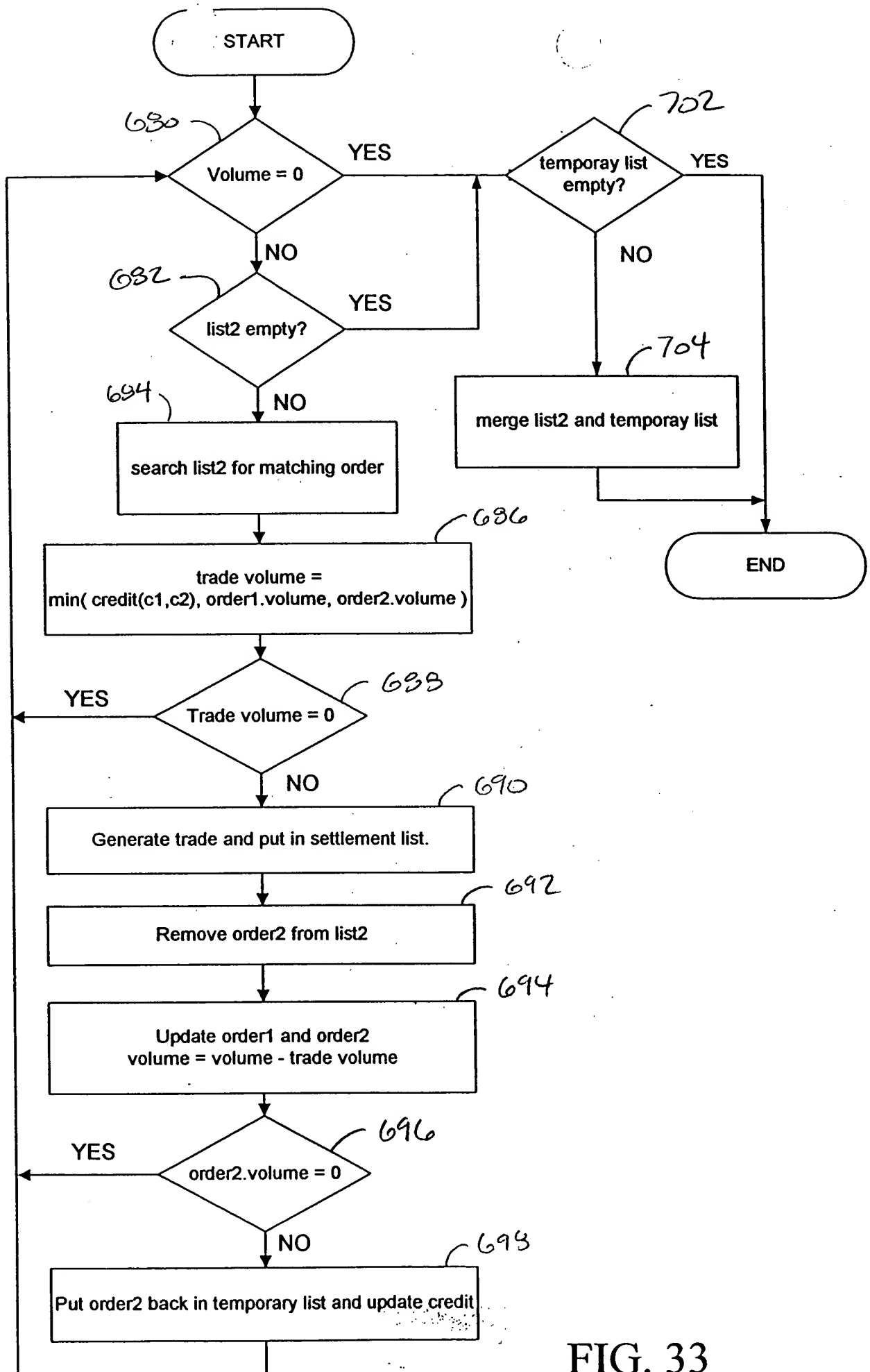


FIG. 33

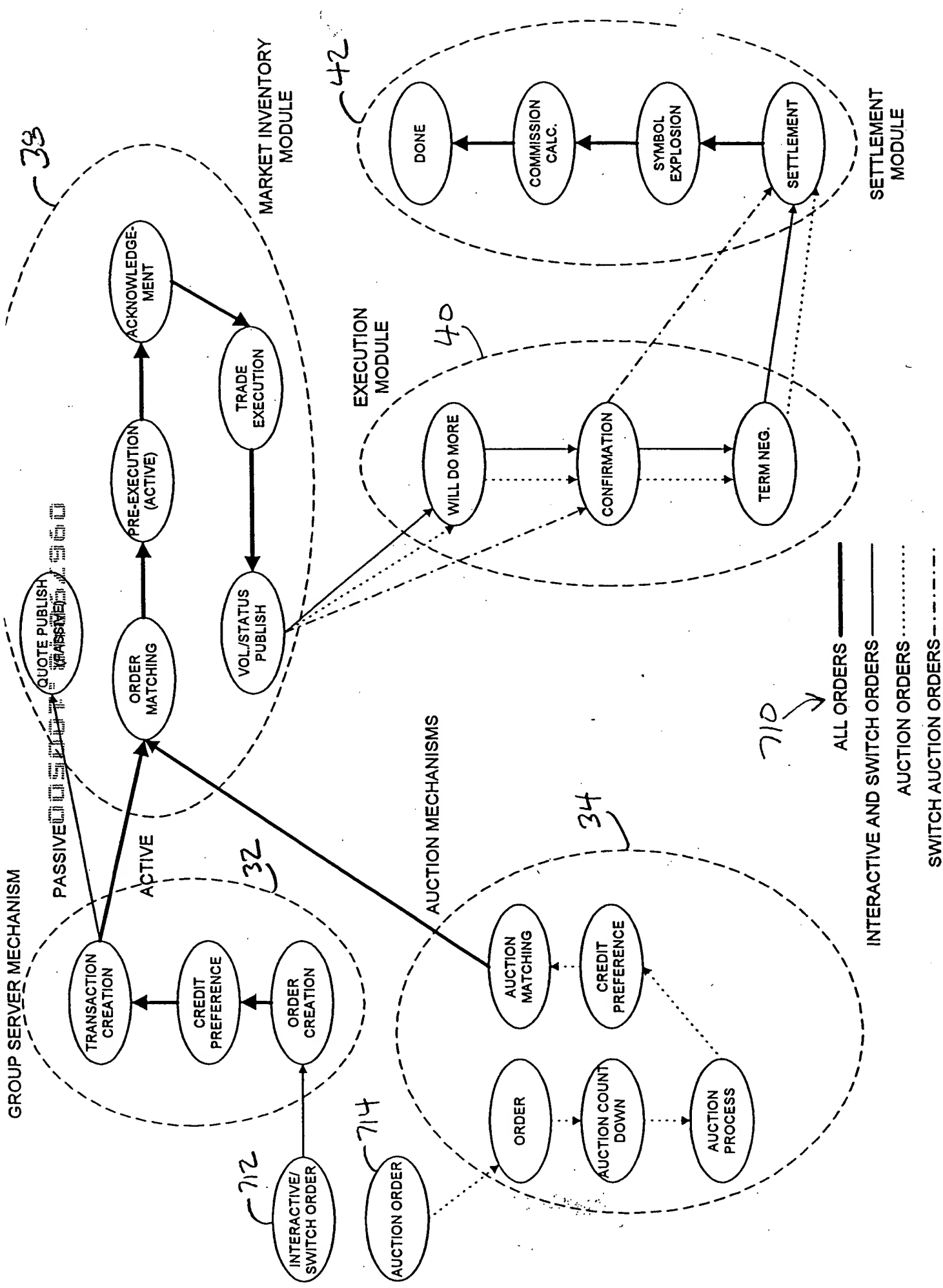


FIG. 34